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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/04/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:05:06	IGOV	On 07/05/2015		Index Future	1	140,000	0.00 Client	Buy
13:05:06	IGOV	On 05/11/2015		Index Future	1	140,000	0.00 Client	Sell
13:05:06	IGOV	On 07/05/2015		Index Future	1	140,000	0.00 Client	Sell
13:05:52	IGOV	On 05/11/2015		Index Future	1	30,000	0.00 Client	Sell
13:05:52	IGOV	On 05/11/2015		Index Future	1	170,000	0.00 Client	Buy
Total for IGOV Index Future					5	620,000	0.00	
9:43:42	R186	On 07/05/2015		Bond Future	1	5,000,000	0.00 Member	Buy
9:43:42	R186	On 07/05/2015		Bond Future	1	5,000,000	0.00 Client	Sell
14:10:31	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00 Member	Sell
14:10:31	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00 Member	Buy
14:46:47	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00 Client	Sell
14:46:47	R186	On 07/05/2015		Bond Future	1	1,000,000	0.00 Member	Buy
15:15:27	R186	On 05/11/2015	8.22	Put	1	76,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:15:27	R186	On 05/11/2015	8.22	Put	Bond Future	1	109,000,000	0.00 Member	Buy
15:34:51	R186	On 07/05/2015			Bond Future	1	10,300,000	0.00 Member	Sell
15:40:32	R186	On 07/05/2015	7.50	Put	Bond Future	1	5,600,000	0.00 Member	Buy
15:40:32	R186	On 07/05/2015	7.40	Put	Bond Future	1	5,600,000	0.00 Member	Sell
15:40:32	R186	On 07/05/2015	7.50	Put	Bond Future	1	5,600,000	0.00 Member	Sell
15:40:32	R186	On 07/05/2015	7.50	Put	Bond Future	1	5,600,000	0.00 Member	Sell
15:40:32	R186	On 07/05/2015	7.40	Put	Bond Future	1	5,600,000	0.00 Member	Buy
15:40:32	R186	On 07/05/2015	7.50	Put	Bond Future	1	5,600,000	0.00 Member	Buy
15:47:26	R186	On 07/05/2015			Bond Future	1	15,500,000	0.00 Member	Buy
15:47:26	R186	On 07/05/2015			Bond Future	1	45,000,000	0.00 Member	Sell
15:53:31	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
15:53:31	R186	On 07/05/2015			Bond Future	1	25,300,000	0.00 Member	Buy
15:53:31	R186	On 07/05/2015			Bond Future	1	15,000,000	0.00 Member	Sell
15:53:31	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
15:56:12	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
15:56:12	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Client	Sell
16:07:46	R186	On 05/11/2015	8.22	Put	Bond Future	1	14,600,000	0.00 Member	Sell
16:07:46	R186	On 05/11/2015	8.22	Put	Bond Future	1	18,400,000	0.00 Member	Sell
16:08:51	R186	On 05/11/2015	8.22	Put	Bond Future	1	76,000,000	0.00 Member	Buy
16:08:51	R186	On 05/11/2015	8.22	Put	Bond Future	1	76,000,000	0.00 Client	Sell
16:09:08	R186	On 05/11/2015	8.22	Put	Bond Future	1	18,400,000	0.00 Member	Buy
16:09:08	R186	On 05/11/2015	8.22	Put	Bond Future	1	18,400,000	0.00 Client	Sell
16:09:21	R186	On 05/11/2015	8.22	Put	Bond Future	1	14,600,000	0.00 Member	Buy
16:09:21	R186	On 05/11/2015	8.22	Put	Bond Future	1	14,600,000	0.00 Client	Sell
16:19:31	R186	On 06/08/2015			Bond Future	1	21,000,000	0.00 Member	Sell
16:19:31	R186	On 07/05/2015			Bond Future	1	21,000,000	0.00 Member	Buy
16:19:31	R186	On 07/05/2015			Bond Future	1	21,000,000	0.00 Member	Sell
16:19:31	R186	On 06/08/2015			Bond Future	1	21,000,000	0.00 Member	Buy
16:29:36	R186	On 07/05/2015			Bond Future	1	300,000	0.00 Client	Buy
16:29:36	R186	On 07/05/2015			Bond Future	1	300,000	0.00 Member	Sell
16:54:52	R186	On 07/05/2015	8.10	Put	Bond Future	1	8,000,000	0.00 Member	Buy
16:54:52	R186	On 07/05/2015	8.05	Put	Bond Future	1	8,000,000	0.00 Member	Sell
16:54:52	R186	On 07/05/2015	8.05	Put	Bond Future	1	8,000,000	0.00 Member	Buy
16:54:52	R186	On 07/05/2015	7.40	Put	Bond Future	1	5,600,000	0.00 Member	Buy
16:54:52	R186	On 07/05/2015	8.00	Put	Bond Future	1	8,000,000	0.00 Member	Sell
16:54:52	R186	On 07/05/2015	8.10	Put	Bond Future	1	8,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:54:52	R186	On 07/05/2015	7.45	Put	Bond Future	1	5,600,000	0.00 Member	Sell
16:54:52	R186	On 07/05/2015	8.00	Put	Bond Future	1	8,000,000	0.00 Member	Buy
16:54:52	R186	On 07/05/2015	7.45	Put	Bond Future	1	5,600,000	0.00 Member	Buy
16:54:52	R186	On 07/05/2015	7.45	Put	Bond Future	1	5,600,000	0.00 Member	Buy
16:54:52	R186	On 07/05/2015	7.45	Put	Bond Future	1	5,600,000	0.00 Member	Sell
16:54:52	R186	On 07/05/2015	8.05	Put	Bond Future	1	8,000,000	0.00 Member	Sell
16:54:52	R186	On 07/05/2015	8.00	Put	Bond Future	1	8,000,000	0.00 Member	Sell
16:54:52	R186	On 07/05/2015	7.40	Put	Bond Future	1	5,600,000	0.00 Member	Sell
16:54:52	R186	On 07/05/2015	8.00	Put	Bond Future	1	8,000,000	0.00 Member	Buy
16:54:52	R186	On 07/05/2015	8.10	Put	Bond Future	1	8,000,000	0.00 Member	Sell
16:54:52	R186	On 07/05/2015	8.05	Put	Bond Future	1	8,000,000	0.00 Member	Buy
16:54:52	R186	On 07/05/2015	8.10	Put	Bond Future	1	8,000,000	0.00 Member	Buy
17:17:05	R186	On 07/05/2015			Bond Future	1	3,000,000	0.00 Client	Buy
17:17:05	R186	On 07/05/2015			Bond Future	1	7,500,000	0.00 Member	Buy
17:17:05	R186	On 07/05/2015			Bond Future	1	15,000,000	0.00 Member	Buy
17:17:05	R186	On 07/05/2015			Bond Future	1	15,000,000	0.00 Member	Sell
17:17:05	R186	On 07/05/2015			Bond Future	1	4,000,000	0.00 Member	Buy
17:17:05	R186	On 07/05/2015			Bond Future	1	3,000,000	0.00 Member	Buy
17:17:05	R186	On 07/05/2015			Bond Future	1	3,000,000	0.00 Member	Sell
17:17:05	R186	On 07/05/2015			Bond Future	1	4,000,000	0.00 Client	Buy
17:17:05	R186	On 07/05/2015			Bond Future	1	15,500,000	0.00 Member	Sell
17:17:05	R186	On 07/05/2015			Bond Future	1	7,500,000	0.00 Member	Sell
17:17:05	R186	On 07/05/2015			Bond Future	1	4,000,000	0.00 Member	Sell
17:17:05	R186	On 07/05/2015			Bond Future	1	15,000,000	0.00 Client	Buy
17:17:05	R186	On 07/05/2015			Bond Future	1	15,500,000	0.00 Client	Buy
17:17:05	R186	On 07/05/2015			Bond Future	1	7,500,000	0.00 Client	Buy
17:20:05	R186	On 07/05/2015	7.40	Put	Bond Future	1	5,600,000	0.00 Client	Sell
17:20:05	R186	On 07/05/2015	7.40	Put	Bond Future	1	5,600,000	0.00 Member	Buy
17:21:51	R186	On 07/05/2015	7.40	Put	Bond Future	1	5,600,000	0.00 Member	Sell
17:21:51	R186	On 07/05/2015	7.40	Put	Bond Future	1	5,600,000	0.00 Client	Buy
17:22:17	R186	On 07/05/2015	7.45	Put	Bond Future	1	5,600,000	0.00 Member	Buy
17:22:17	R186	On 07/05/2015	7.45	Put	Bond Future	1	5,600,000	0.00 Client	Sell
17:22:40	R186	On 07/05/2015	7.45	Put	Bond Future	1	5,600,000	0.00 Member	Sell
17:22:40	R186	On 07/05/2015	7.45	Put	Bond Future	1	5,600,000	0.00 Client	Buy
17:23:09	R186	On 07/05/2015	8.00	Put	Bond Future	1	8,000,000	0.00 Member	Buy
17:23:09	R186	On 07/05/2015	8.00	Put	Bond Future	1	8,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:23:24	R186	On 07/05/2015	8.00	Put	Bond Future	1	8,000,000	0.00 Member	Sell
17:23:24	R186	On 07/05/2015	8.00	Put	Bond Future	1	8,000,000	0.00 Client	Buy
17:24:49	R186	On 07/05/2015	8.05	Put	Bond Future	1	8,000,000	0.00 Client	Sell
17:24:49	R186	On 07/05/2015	8.05	Put	Bond Future	1	8,000,000	0.00 Member	Buy
17:25:13	R186	On 07/05/2015	8.05	Put	Bond Future	1	8,000,000	0.00 Client	Buy
17:25:13	R186	On 07/05/2015	8.05	Put	Bond Future	1	8,000,000	0.00 Member	Sell
17:31:09	R186	On 07/05/2015	8.10	Put	Bond Future	1	8,000,000	0.00 Member	Buy
17:31:09	R186	On 07/05/2015	8.10	Put	Bond Future	1	8,000,000	0.00 Client	Sell
17:31:23	R186	On 07/05/2015	8.10	Put	Bond Future	1	8,000,000	0.00 Client	Buy
17:31:23	R186	On 07/05/2015	8.10	Put	Bond Future	1	8,000,000	0.00 Member	Sell
17:32:05	R186	On 07/05/2015	7.50	Put	Bond Future	1	5,600,000	0.00 Member	Buy
17:32:05	R186	On 07/05/2015	7.50	Put	Bond Future	1	5,600,000	0.00 Client	Sell
17:32:34	R186	On 07/05/2015	7.50	Put	Bond Future	1	5,600,000	0.00 Client	Buy
17:32:34	R186	On 07/05/2015	7.50	Put	Bond Future	1	5,600,000	0.00 Member	Sell
17:44:02	R186	On 07/05/2015			Bond Future	1	21,000,000	0.00 Member	Buy
17:44:02	R186	On 07/05/2015			Bond Future	1	21,000,000	0.00 Client	Sell
17:44:31	R186	On 06/08/2015			Bond Future	1	21,000,000	0.00 Member	Sell
17:44:31	R186	On 06/08/2015			Bond Future	1	21,000,000	0.00 Client	Buy
Total for R186 Bond Future						97	1,215,600,000	0.00	
16:19:31	R207	On 06/08/2015			Bond Future	1	10,900,000	0.00 Member	Sell
16:19:31	R207	On 07/05/2015			Bond Future	1	10,900,000	0.00 Member	Buy
16:19:31	R207	On 07/05/2015			Bond Future	1	10,900,000	0.00 Member	Sell
16:19:31	R207	On 06/08/2015			Bond Future	1	10,900,000	0.00 Member	Buy
17:45:02	R207	On 07/05/2015			Bond Future	1	10,900,000	0.00 Member	Buy
17:45:02	R207	On 07/05/2015			Bond Future	1	10,900,000	0.00 Client	Sell
17:45:34	R207	On 06/08/2015			Bond Future	1	10,900,000	0.00 Member	Sell
17:45:34	R207	On 06/08/2015			Bond Future	1	10,900,000	0.00 Client	Buy
Total for R207 Bond Future						8	87,200,000	0.00	
16:19:31	R208	On 06/08/2015			Bond Future	1	9,400,000	0.00 Member	Sell
16:19:31	R208	On 07/05/2015			Bond Future	1	9,400,000	0.00 Member	Buy
16:19:31	R208	On 07/05/2015			Bond Future	1	9,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:19:31	R208	On 06/08/2015			Bond Future	1	9,400,000	0.00 Member	Buy
17:38:00	R208	On 07/05/2015			Bond Future	1	9,400,000	0.00 Client	Sell
17:38:00	R208	On 07/05/2015			Bond Future	1	9,400,000	0.00 Member	Buy
17:44:53	R208	On 06/08/2015			Bond Future	1	9,400,000	0.00 Member	Buy
17:44:53	R208	On 06/08/2015			Bond Future	1	9,400,000	0.00 Member	Buy
17:44:53	R208	On 07/05/2015			Bond Future	1	9,400,000	0.00 Member	Sell
17:44:53	R208	On 07/05/2015			Bond Future	1	9,400,000	0.00 Member	Sell
17:44:53	R208	On 07/05/2015			Bond Future	1	9,400,000	0.00 Member	Buy
17:44:53	R208	On 07/05/2015			Bond Future	1	9,400,000	0.00 Member	Buy
17:44:53	R208	On 06/08/2015			Bond Future	1	9,400,000	0.00 Member	Sell
17:44:53	R208	On 06/08/2015			Bond Future	1	9,400,000	0.00 Member	Sell
Total for R208 Bond Future						14	131,600,000	0.00	
Grand Total for all Instruments						124	1,435,020,000	0.00	